

Carl Tracy

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Education

University of Illinois, Champaign, IL
MS Physics, 2001

Rose-Hulman Institute of Technology, Terre Haute, IN
BS Physics & Mathematics, 1997

Career Summary

I am a technically savvy investment professional with 9 years of experience in investments and financial consulting to insurance companies. I am highly experienced with process development and leveraging technology to improve processes, streamline work flow and increase reliability and accuracy; I possess very strong written and verbal communication skills. I am very adept at managing and prioritizing multiple concurrent projects.

Skill Sets

Personal Strengths

- ❑ Excellent communication and writing skills
- ❑ Excellent project management and prioritization
- ❑ Strong interpersonal skills

Financial Services

- ❑ Very strong background modeling assets, liabilities and investment strategies
 - IFA, VA, Term, WL, DA, SPDA, UL, VUL
 - Fixed Income, derivatives, structured products

Financial Programs and Environments

- ❑ Very strong background modeling assets, liabilities and investment strategies
 - ALFA, TAS, Excel, Access, VB, C++.
- ❑ Strong experience debugging and enhancing code that deals communicates with Intex and AFT dlls.
- ❑ Moderate experience: BondEdge, TAS, Bloomberg

Computer Languages & Technical Skills

Languages and programming environments

- ❑ Excellence in all aspects of MG-ALFA, C/C++ , Visual Basic, VBA, & SQL
- ❑ Vast experience leveraging VB and VBA with Microsoft Office to streamline and integrate processes
- ❑ Moderate experience: Mathematica, Maple and Postscript

Web Technologies

- ❑ Experience building web pages and websites using HTML, XML, XHTML, php, java, javascript, and Joomla

Professional & Academic Interests

Programmatic asset management, alternative asset classes, grid computing, database programming, forecasting models, application development, fractals, complex systems, tractors, pasture management, gardening, pneumatic tools and 3-point implements.

Experience

Nationwide Investments

Columbus, OH

Investment Professional

May 2006 – Current

- ❑ Created a novel trade-based rebalancing DLL for asset management within company models
 - Dynamic matching of duration, convexity, credit and liquidity targets based on (non-partial/non-negative) sales of existing assets
 - Portfolio trading and optimization based on realized gain/loss, portfolio turnover, cash management and strategy constraints
- ❑ Ran project to determine credit diversification with company equity exposure
 - Measure the primary drivers of Public Sector risks (credit/equity/rates)
 - Quantify if credit risk diversifies with the liabilities in an ALM framework
- ❑ Management of investment/reinvestment code for MG-ALFA
 - Coordination of asset code development & development requests / bug fixes from customers
 - Managed coordination of system development with vendor on multiple large-scale upgrades
 - Streamlining of process to get data from administrative systems into MG-ALFA models.
- ❑ Developed excess return benchmarks for Nationwide Investments based on Mercer Oliver Wyman bond industry data for performance measurement
 - Determine how much excess return to expect given company's appetite for risk / regulations
 - Determine incentive compensation based on expected quartiles from analysis

Shallow Hill Equestrian Center LLC

London, OH

Webmaster / Online marketing

August 2007 – Current

- ❑ Build and maintain company website
 - Evaluate and install Content Management System (CMS) modules
 - Updating & upgrades to CMS
 - Design of website templates
- ❑ Execute Search Engine Optimization strategy and targeted online advertising
 - Google adwords, craigslist, kajiji, backpage
 - Newhorse, EquineNow, Equiworld
- ❑ Setup and maintenance of online management/scheduling system for coordinating assets
- ❑ Design and construct medium scale storage and containment structures

Conning Asset Management

Hartford, CT

ALM Analyst

Oct 2003 – May 2006

- ❑ Independently manage multiple client projects and deadlines for completion in an efficient manner
- ❑ Managing ALFA models and system
- ❑ Prepare and create ALM reports for clients
 - Quarterly liability duration, efficient frontier & cash flow analysis, review dynamic lapses and competitor rate assumptions, and peer group analysis
- ❑ Automated output processing, rate file conversion and peer analysis tool for enhance speed, efficiency & reliability
- ❑ ALM analysis of a Japanese life insurance company, including analysis of optimal allocation to domestic bonds, foreign bonds, equities & convertible bonds
- ❑ Custom OneSource application for analysis of insurance industry allocation of Schedule D assets

Milliman USA

Hartford, CT

Actuarial Student

Jan 2001 – Oct 2003

- ❑ Created custom OneSource tool for analysis of insurance industry allocation of Schedule D assets
- ❑ Cash flow testing for various companies (Life & Annuities)
- ❑ Developed distribution models of merging companies' sales and commission structures
- ❑ Novel diffusion model of agent production & software model of agency production, target growth and hiring
- ❑ Assisted in conversion and automation of small group healthcare pricing in VBA/Access/SQL Server